

AMENDMENTS TO THE CLAIMS:

This listing of claims will replace all prior versions, and listings, of claims in the application:

LISTING OF CLAIMS:

1-9. (cancelled)

10. (new) A method for improving the return of an investment portfolio including a plurality of shares for each of a plurality of different stocks, the method comprising the steps of:

a) forming pairs of said stocks, each pair including a first and a second stock, at least one of the stocks belonging to a plurality of pairs of stocks;

b) for each of the pairs of stocks,

i) determining the interrelated share price variation between the first and the second stock of said pair;

ii) comparing the interrelated share price variation with a predetermined price variation threshold and thereby triggering a signal to sell shares of one of the first and second stock and to buy shares of the other of the first and second stock; and,

iii) when the interrelated share price variation exceeds the predetermined price variation threshold, tagging the pair and subsequently initializing the interrelated share price variation;

- c) after at least one pair of stocks have been tagged,
  - i) selecting one sell candidate stock from the tagged pairs of stocks; and
  - ii) selecting at least one buy candidate stock from the tagged pairs of stocks which includes a said sell candidate stock, the share price variation of the sell candidate stock being greater than the share price variation of the at least one buy candidate stock.

11. (new) The method of claim 10 wherein said predetermined price variation threshold is a range of 5 to 30 percent.

12. (new) The method of claim 10 wherein the step of forming pairs of said stocks comprises forming all possible pairs of said stocks.

13. (new) The method of claim 10 wherein steps b) and c) are carried out periodically.

14. (new) The method of claim 10 wherein the step of forming pairs of said stocks comprises forming all possible pairs of said stocks and wherein steps b) and c) are carried out periodically.

15. (new) The method of claim 10 further comprising the step of determining a number of shares of the sell candidate stock to be sold as a proportion of the total number of shares of the sell candidate stock in the investment portfolio.

16. (new) The method of claim 15 wherein the proportion of the total number of shares of the sell candidate stock in the investment portfolio is a range of 20 to 100 percent.

17. (new) The method of claim 15 wherein the proportion of the total number of shares of the sell candidate stock in the investment portfolio is 50 percent.

18. (new) The method of claim 15 wherein the proportion of the total number of shares of the sell candidate stock in the investment portfolio is determined as a function of the variation of the total number of shares of the sell candidate stock in the investment portfolio.

19. (new) The method of claim 15 further comprising the step of determining a number of shares of the buy candidate stock to be bought as a function of the quantity and current market price of the shares of the sell candidate stock to be sold.

20. (new) The method of claim 19 further comprising the steps of selling the quantity of shares of the sell candidate stock to be sold and buying the quantity of shares of the buy candidate stock to be bought.

21. The method of claim 15 further comprising the steps of:

- comparing the quantity of shares of the sell candidate stock to be sold with a predetermined allowable minimum amount of shares per stock; and,

- adjusting the quantity of shares of the sell candidate stock to be sold so that the number of shares of the sell candidate stock to be sold remains within the predetermined allowable minimum amount of shares per stock.

22. (new) The method of claim 10 further comprising the step of displaying an alert when an interrelated share price variation exceeds said predetermined price variation threshold.

23. (new) The method of claim 22 wherein said alert comprises an indication to the corresponding first and second stock.

24. (new) The method of claim 15 further comprising the step of transmitting an order for selling the quantity of shares of the sell candidate stock to be sold.

25. (new) The method of claim 10 further comprising the step of on-line monitoring the current market share price of the stocks included in the pairs of stocks.

26. (new) The method of claim 10 further comprising the steps of:

- determining suitability for at least one stock to be added to said investment portfolio as a function of associated company leadership, value creation, debt to equity or capitalization; and,

- selecting and adding the at least one stock to said investment portfolio as a function of the determined suitability.

27. (new) The method of claim 10 further comprising the investment portfolio monitoring steps of:

- for each stock of the investment portfolio,
  - monitoring the share price variation; and,
  - monitoring the variation of the total amount of shares; and,

- monitoring the variation of the investment portfolio value.

28. (new) The method of claim 27 further comprising the step of monitoring the share price variance of each stock of the investment portfolio.

29. (new) A computer spreadsheet having programmable cells comprising instructions for carrying out each step of the method according to claim 10.

30. (new) A computer program stored on a computer readable storage medium for improving the return of an investment portfolio including a plurality of shares for each of a plurality of different stocks, the computer program comprising instructions executable by a computer for carrying out the steps of:

a) forming pairs of said stocks, each pair including a first and a second stock, at least one of the stocks belonging to a plurality of pairs of stocks;

b) for each of the pairs of stocks,

i) determining the interrelated share price variation between the first and the second stock of said pair;

ii) comparing the interrelated share price variation with a predetermined price variation threshold and thereby triggering a signal to sell shares of one of the first and second stock and to buy shares of the other of the first and second stock; and,

iii) when the interrelated share price variation exceeds the predetermined price variation threshold, tagging the pair and subsequently initializing the interrelated share price variation;

c) after at least one pair of stocks have been tagged,

i) selecting one sell candidate stock from the tagged pairs of stocks; and,

ii) selecting at least one buy candidate stock from the tagged pairs of stocks which includes a said sell candidate stock, the share price variation of the sell candidate stock being greater than the share price variation of the at least one buy candidate stock.

31. (new) The computer program of claim 30 wherein said predetermined price variation threshold is a range of 5 to 30 percent.

32. (new) The computer program of claim 30 wherein instructions for carrying out the step of forming pairs of said stocks comprises instructions for carrying out the step of forming all possible pairs of said stocks.

33. (new) The computer program of claim 30 further comprising instructions for carrying out the steps b) and c) periodically.

34. (new) The computer program of claim 30 further comprising instructions for carrying out the step of determining a number of shares of the sell candidate stock to be sold as a proportion of the total number of shares of the sell candidate stock in the investment portfolio.

35. (new) The computer program of claim 34 wherein the proportion of the total number of shares of the sell candidate stock in the investment portfolio is a range of 20 to 100 percent.

36. (new) The computer program of claim 34 further comprising instructions for carrying out the step of determining a number of shares of the buy candidate stock to be bought as a function of the quantity and current market price of the shares of the sell candidate stock to be sold.

37. (new) The computer program of claim 34 further comprising instructions for carrying out the steps of:

- comparing the quantity of shares of the sell candidate stock to be sold with a predetermined allowable minimum amount of shares per stock; and,



- adjusting the quantity of shares of the sell candidate stock to be sold so that the number of shares of the sell candidate stock to be sold remains within the predetermined allowable minimum amount of shares per stock.

38. (new) The computer program of claim 30 further comprising instructions for carrying out the step of displaying an alert when an interrelated share price variation exceeds said predetermined price variation threshold.

39. (new) The computer program of claim 34 further comprising instructions for carrying out the step of transmitting an order for selling the quantity of shares of the sell candidate stock to be sold.

40. (new) The computer program of claim 30 further comprising instructions for carrying out the step of on-line monitoring the current market share price of the stocks included in the pairs of stocks.

41. (new) The computer program of claim 30 further comprising instructions for carrying out the investment portfolio monitoring steps of:

- for each stock of the investment portfolio,
- monitoring the share price variation; and,

- monitoring the variation of the total amount of  
shares; and,

- monitoring the variation of the investment portfolio  
value.